

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	10/31/2008
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$701,405,870	\$1,229,769,742
% of total pool	36.32%	63.68%
Portfolio Duration*	0.340	1.631
Index Duration*	0.379	1.690
% of index	89.71%	96.51%
Weighted Average Days to Maturity	124	638
Earned Income Yield	2.503%	5.443%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling on 11/3/08. After the trades settle, Core duration increases to 1.684 and Liquidity duration increases to .361.